Abstract of the Disclosure

In accordance with a parallel matrix
processing method adopted in a shared-memory scalar
5   computer, a matrix to be subjected to LU
factorization is divided into a block D of the
diagonal portion and blocks beneath the D diagonal
block such as L1, L2 and L3. Then, D + L1, D + L2
and D + L3 are assigned to 3 processors respectively
10   for processing them in parallel. Next, a block U is
updated by adopting an LU-factorization method and
C1 to C3 are updated with L1 to L3 and U. By
carrying out this processing on the inner side
gradually decreasing in size as blocks, finally, a
15   portion corresponding to the D diagonal block
remains to be processed. By applying the LU
factorization to this D portion, the LU
factorization for the entire matrix can be
completed.

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